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INVERSION TECHNIQUE EVALUATION

by

R. L. Henning C. D. Capps G. M. Hess

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20. ABSTRACT (Continue on reverse side if necessary and identify by block number) An analytic method for inversion problems of the Fredholm integral type is developed. The application of this formalism to error analysis and optimal experimental design is discussed. Results from this method for simulated experimental data are compared with results from other commonly used inversion techniques.			

PREFACE

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INVERSION TECHNIQUE EVALUATION

1. INTRODUCTION

Aerosol particle size distributions are currently determined using discrete sampling techniques such as aerodynamic or single particle optical classification. These methods, although straightforward in application, have practical limitations. The statistical nature of the sampling process has the inherent limitation of sample size; a sufficient number of measurements must be made to insure meaningful results. The measurements are also labor intensive. These considerations translate directly into the cost of determining the size distribution.

A technique that incorporates integral rather than discrete measurements has the potential to provide a rapid and less costly determination of the particle size distribution. Such a technique requires analytic inversion of the integral relationship between the measurements and the particle size distribution. The purpose of this study is to determine the applicability of the inversion process to laboratory and field measurements for spherical, homogeneous, single scattering particles of known complex index of refraction. Analytic kernels for scattering and extinction by this limited class of particles are found using Mie theory. The Mie kernels are used in conjunction with a particle size distribution to express intensity measurements in the Fredholm integral equation

$$\mathbf{g}(\lambda,\theta,\rho) = \int_{a}^{b} \mathbf{K}(\alpha,\theta,n,k,\rho) \ \mathbf{f}(\mathbf{r}) \ \mathbf{dr} + \varepsilon_{\underline{1}}$$
 (1)

where

g = intensity measurements

 λ = incident wavelength

 θ = scattering angle

 ρ = polarization

 $K(\alpha, \theta, n, k, \rho) = Mie kernels$

 α = size parameter $2\pi r/\lambda$

n-ik = complex index of refraction

f = particle size distribution

r = particle radius

 ε_i = experimental error

Several methods of inversion, including constrained linear inversion, Backus-Gilbert synthesis, Landweber iteration, and direct inversion, are to be compared using quantitative figures of merit and qualitative assessment of the effects of constraints inherent to each method.

It would be desirable to know, when designing an experiment, which measurements would provide the most information about a particular class of aerosols. Considering that several wavelength-angle-polarization combinations could be used to measure the scattering or extinction by an aerosol sample, linearly independent kernels would clearly be preferred; that is, the values of the kernels as a function of particle radius should not be just multiples or sums of each other. This report discusses each of the inversion methods, details an optimization scheme for selecting independent kernels from a set of candidate kernels, and gives a comparative evaluation of inversion results for optimized kernel subsets.

At the same time that this study was being conducted for the US Army, the direct method of inversion was developed independently by Boeing from the work of Twomey¹ for the purpose of gaining physical insight into both the kernel selection and inversion portions of problems of this type. We found that the direct method not only treats error effects in a straightforward manner, but also provides key insights into the physical limitations set by the kernels of the measurements to be inverted. Direct inversion provides validation of the kernel optimization technique by giving a quantitative measure of recoverable information from a kernel set for a given expected particle size distribution. Useful inversion results are obtained by direct inversion for the test cases studied at experimental noise levels of one and ten percent. For the test cases studied, direct inversion results are superior to constrained linear inversion and Backus-Gilbert results. Landweber iteration performs as well as direct inversion, but adds no understanding of how well a given set of measurements and kernels is expected to perform on inversion. Using the concept of the recoverable information fraction, we see that no method

of inversion will give more information about the actual distribution without adding information through smoothing constraints.

One could argue that knowledge of certain physical processes, such as drop formation, implies a particle size distribution with a given form, and therefore a trial solution with that form could be used as a meaningful smoothing constraint. However, given this type of explicit knowledge, improved results could probably be obtained by using parameter fitting to the curve type instead of inverting noisy data. Other smoothing techniques, such as minimizing a particular order derivative of the returned funtion, obscure physical interpretation of the inversion process and offer no clearly justifiable method for deciding how much smoothing should be used.

2. THE METHODS OF INVERSION

The purpose of inversion is to extract the desired solution f from the family of solutions that satisfy equation I. Truly analytic inversion requires error free measurements and continuous knowledge of the kernels over a large interval. A useful inversion technique must use numerical approximations of this continuous knowledge, and must provide for ascertaining the stability of a solution in the presence of experimental noise.

2.1 Direct Inversion

Several years ago S. Twomey 1 published a technique for determining the "information content" in a set of remote sensing measurements. This section will show how Twomey's method, with some modification, can be used as the basis for analytic inversion of indirect sensing experiments. In addition, this modified method gives the quantitative information that enables the experimentalist to select the optimal measurements, from a set of possible measurements, that will provide the desired information. Throughout this work, the notation of reference 1 will be used wherever possible to facilitate comparison. In order to derive the inversion formula, the error ε_i will be ignored until an expression has been obtained. The effects of error may then be calculated.

Let V be the vector space over the reals consisting of all continuous, real-valued functions on the closed interval (a, b), and the inner product on V be

$$\langle t, u \rangle = \int_{a}^{b} t(x) u(x) dx$$
 $t, u \in V$ (2)

The norm | | u | | of a function u(x) is then

$$| | u | | = \langle u, u \rangle^{\frac{1}{2}}$$
 (3)

Throughout this section it will be assumed that equation 1 has been normalized such that

$$| | K_i | | = 1$$
 $i = 1, 2, ..., N$ (4)

If W is the subspace of V spanned by the $K_i(x)$ and X is the orthogonal complement of W in V, then the function f(x) can be written

$$f(x) = r(x) + s(x)$$
 $r(x) \in W, s(x) \in X$ (5)

assuming that f(x) is a continuous, real-valued function.

This expression differs from equation 2 of Twomey in that the latter expression is equivalent to the assumption that f(x) lies entirely in W, an assumption which is not generally true. It follows from the definition of the orthogonal complement that

$$g_{i} = \int_{a}^{b} K_{i}(x) f(x) dx = \int_{a}^{b} K_{i}(x) \{r(x) + s(x)\} dx$$
$$= \int_{a}^{b} K_{i}(x) r(x) dx \qquad (6)$$

This implies that only r(x), the portion of f(x) lying in the space spanned by the kernels $K_i(x)$, will have experimental consequences and, hence, be obtainable by inversion of the measurements. This ambiguity is inherent in any inversion technique and shows the importance of carefully choosing the $K_i(x)$ to maximize retrievable information.

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An orthonormal basis for W can be constructed from an eigenanalysis of the covariance matrix C, where the element in the ith row and jth column of C is given by

$$c_{ij} = \langle K_i, K_j \rangle \tag{7}$$

As C is a real, symmetric matrix, its eigenvalues are real and non-negative. Let Λ be the diagonal matrix that contains the eigenvalues of C in descending order, and

let U be the eigenvector matrix containing the corresponding unit normalized eigenvectors of the covariance matrix in its columns. Let the square root of a diagonal matrix be given by the diagonal matrix with elements equal to the square roots of the respective elements of the original matrix. If K(x) is the column matrix whose elements are the functions $K_i(x)$, and the asterisk denotes matrix transposition, an orthonormal basis i(x) for W is given by

$$\phi(x) = \Lambda^{-\frac{1}{2}} U * K(x)$$
 (8)

The proof that the $\phi_i(x)$ are orthonormal is given by Twomey. The function r(x) is an element of W and the $\phi_i(x)$ form an orthonormal basis of W. Therefore, r(x) can be expressed as a linear combination of the $\phi_i(x)$ as follows:

$$r(x) = \xi * \phi(x) = \phi * (x) \xi$$
(9)

where the $\xi_{\mathtt{i}}$ are the coefficients of the basis vectors of W.

Expressing equation 6 in matrix form,

$$g = \int_{a}^{b} K(x) r(x) dx$$

$$= \int_{a}^{b} K(x) \phi^{*}(x) \xi dx$$

$$= \int_{a}^{b} K(x) K^{*}(x) dx U \Lambda^{-\frac{1}{2}} \xi$$

$$= C U \Lambda^{-\frac{1}{2}} \xi$$

$$= U \Lambda^{\frac{1}{2}} \xi \qquad (10)$$

Since the eigenvectors are orthonormal the above equation may easily be solved for the coefficients of the ϕ_i .

$$\xi = \Lambda^{-\frac{1}{2}} U * g \tag{11}$$

This gives the analytic solution to the inversion problem.

$$r(x) = K*(x) U \Lambda^{-1} U* g$$
 (12)

Equation 12 is formally equivalent to Twomey's equation 5; however, the interpretation of the left-hand side is different. This may be seen by taking a known f(x), calculating the g_i 's, and using these values in the inversion process. Twomey's equation 5 implies that f(x) should be obtained exactly. From the preceding analysis, only r(x), that portion of f(x) lying in the space spanned by the kernels, can be recovered. A convenient measure is obtained by comparing the norms of r(x) and f(x).

$$|| r ||^{2} = \int_{a}^{b} \{r(x)\}^{2} dx$$

$$= \int_{a}^{b} \xi * \Phi(x) \Phi * (x) \xi dx$$

$$= \xi * I \xi$$

$$= \xi * \xi$$
(13)

where I is the identity matrix of appropriate order. The norm of f(x) is given by

$$| | f | |^{2} = \int_{a}^{b} \{ f(x) \}^{2} dx$$

$$= \int_{a}^{b} \{ r(x) + s(x) \}^{2} dx$$

$$= \int_{a}^{b} \{ \xi * \phi(x) + s(x) \}^{2} dx$$

$$= \xi * \xi + 2\xi * \Lambda^{-\frac{1}{2}} U \int_{a}^{b} K(x) s(x) dx$$

$$+ \int_{a}^{b} \{ s(x) \}^{2} dx$$

$$= \xi * \xi + || s ||^{2}$$
(14)

 $= \xi * \xi + || s ||^{2}$ Comparing equation 13 and equation 14, the norm of r(x) must always be less than or equal to the norm of f(x).

$$\frac{\left|\begin{array}{c|c}r\end{array}\right|}{\left|\begin{array}{c|c}f\end{array}\right|} & \stackrel{\leq}{=} & 1 \tag{15}$$

Returning now to the original problem of an unknown f(x) and errors in the experimental g_i 's, we can calculate the effect of these errors on the inverted function r(x). Rewriting equation 12 in a different form yields

$$r(x) = \phi *(x) \Lambda^{-\frac{1}{2}} U* g$$

$$= \sum \alpha_{i} g_{i}$$
(16)

where

$$\alpha_{i} = \sum_{j} \frac{\phi_{j}(x)}{\sqrt{\lambda_{i}}} u_{ij}$$

If the ε_i of equation 1 are the standard deviations of the normally distributed, zero-mean error in the g_i 's, then the variance $\{\delta(x)\}^2$ of r(x) is

$$\left\{\delta(x)\right\}^{2} = \sum_{i} \alpha_{i}^{2} \varepsilon_{i}^{2} \qquad (17)$$

The norm of $\delta(x)$ is then

$$\left| \left| \delta \right| \right|^{2} = \int_{a}^{b} \left\{ \delta(x) \right\}^{2} dx$$

$$= \sum_{i j k} \sum_{j \neq i}^{u} \frac{u_{i k}}{\sqrt{\lambda_{k}}} \epsilon_{i}^{2} \int_{a}^{b} \phi_{j}(x) \phi_{k}(x) dx$$

$$= \sum_{i j k} \sum_{k} \frac{u_{i j}}{\sqrt{\lambda_{j}}} \frac{u_{i k}}{\sqrt{\lambda_{k}}} \epsilon_{i}^{2} \delta_{j k}$$

$$= \sum_{j} \lambda_{j}^{-1} \sum_{i} u_{i j} \epsilon_{i}^{2} \qquad (18)$$

A simple expression for an upper bound on equation 15 may be obtained using the unit normal property of the eigenvectors.

$$| | \delta | |^{2} = \sum_{j} \lambda_{j}^{-1} \sum_{i} u_{i j}^{2} \varepsilon_{i}^{2}$$

$$\leq \sum_{j} \lambda_{j}^{-1} \{\sum_{i} u_{i j}^{2}\} \{\sum_{i} \varepsilon_{i}^{2}\}$$

$$\leq |\varepsilon|^{2} \sum_{i} \lambda_{j}^{-1} \qquad (19)$$

where the vector $\boldsymbol{\varepsilon}$ is the column matrix containing the standard deviations ε_i , and | denotes the magnitude of a vector. A similar expression for | | | | may be derived using the fact that the λ_i 's are non-negative.

$$|\mathbf{g}|^{2} = \mathbf{g}^{*} \mathbf{g}$$

$$= \boldsymbol{\xi}^{*} \boldsymbol{\Lambda}^{\frac{1}{2}} \mathbf{U}^{*} \mathbf{U} \boldsymbol{\Lambda}^{\frac{1}{2}} \boldsymbol{\xi}$$

$$= \boldsymbol{\xi}^{*} \boldsymbol{\Lambda} \boldsymbol{\xi}$$

$$= \sum_{i} \lambda_{i} \boldsymbol{\xi}_{i}^{2}$$

$$\leq \left\{ \sum_{i} \lambda_{i} \right\} \left\{ \sum_{i} \boldsymbol{\xi}_{i}^{2} \right\}$$

$$\leq \left\{ \sum_{i} \lambda_{i} \right\} \boldsymbol{\xi}^{*} \boldsymbol{\xi}$$

$$\leq \left\{ \sum_{i} \lambda_{i} \right\} ||\mathbf{r}||^{2} \qquad (20)$$

Equations 19 and 20 lead to an upper bound on the ratio of the norms of the standard deviation in r(x) to the norm of r(x), referred to as the relative error in r(x), in terms of the relative error in g, where the relative error in g is given by the ratio of the magnitude of the standard deviation vector to the magnitude of g.

$$\frac{\left| \left| \begin{array}{c|c} \delta \end{array} \right| \right|}{\left| \left| \begin{array}{c|c} r \end{array} \right|} \stackrel{\leq}{=} \left\{ \begin{array}{c|c} \Sigma & \lambda_i \end{array} \right\}^{\frac{1}{2}} & \left\{ \begin{array}{c|c} \Sigma & \lambda_i \end{array} \right\}^{\frac{1}{2}} & \frac{\left| \varepsilon \right|}{\left| g \right|} \end{array}$$
 (21)

Given a relative error in g the relative error in r(x) is controlled by the factor involving λ_i^{-1} . Since the λ_i 's are arranged in decreasing order, the more eigenvalues that are kept for the analysis, the larger the error in the returned function becomes. Thus, for a desired uncertainty in the returned function r(x) only $p \leq N$ eigenvalues and eigenvectors can be used in equation 12. The consequence of this is that only p orthogonal functions can be used to expand r(x). Comparing our analysis with Twomey's shows that his "pieces of information" are the number of independent functions, lying in the space spanned by the p eigenfunctions (given by equation 8), into which f(x) can be reliably decomposed.

2.2 Constrained Linear Inversion.

Constrained linear inversion begins with the quadrature approximation to equation 1 given by

$$g = A f (22)$$

where

g = measurement vector

A = kernel quadrature matrix

f = vector of actual distribution

The approach is to minimize some arbitrary nonnegative smoothing measure of the inverted solution f', while holding constant the error ϵ in the expression

$$A f' - g = \varepsilon$$
 (23)

Some commonly used smoothing properties include minimum departure from a trial function and minimization of a particular order derivative of the inverted function. Using the method of Lagrange multipliers to solve this constrained minimization problem, we have

$$\frac{\delta}{\delta f'} \left\{ (A f' - g) * (A f' - g) + \gamma (f' * H f') \right\} = 0$$
 (24)

where H is the derivative smoothing matrix. Simplification of equation 24 yields

$$f' = (A * A + \gamma H)^{-1} A* g$$
 (25)

The smoothing parameter Υ can be interpreted as a filter that eliminates small eigenvalues from the kernel covariance matrix. In practice, the magnitude of Υ is determined by starting with a low value and increasing Υ until the sum squared residual of

$$A f' - g \tag{26}$$

is approximately equal to the expected measurement errors in the g data. Further discussion of the constrained linear inversion technique may be found in references 1 and 2.

2.3 Landweber Iteration.

The Landweber iterative approach succesively alters an initial estimate of the solution until sufficient convergence occurs. The solution corresponding to j iterations, f_i , is given by

$$f_{j} = f_{j-1} + (A*A + \beta I)^{-1} A*(g - A f_{j-1})$$
 (27)

The smoothing parameter β must be chosen to compromise between large deviations from the trial distribution f_{j-1} and large residual components of Af-g. By equation 25, the first iteration of Landweber is equivalent to constrained linear inversion. Details on the development of Landweber iteration and proofs of convergence properties are available in references 3 and 4.

2.4 Backus-Gilbert Synthesis.

The main concept used in Backus-Gilbert synthesis is the construction of linear combinations of kernels that approximate Dirac delta functions at the radii of interest. There are two major opposing concerns that must meet a compromise

for successful Backus-Gilbert synthesis: (1) the effect of error in the measurements on the solution, or variance; and (2) the mean square difference of the synthesized functions and Dirac delta functions, or resolution. The principal equations used are given by

$$\mathbf{a}(\theta) = (\mathbf{u}^* \ \mathbf{W}(\theta) \ \mathbf{u})^{-1} \ \mathbf{W}(\theta)^{-1} \ \mathbf{u}$$
 (28)

where

$$u_i = \int_a^b K_i(r) dr$$

 $W(\theta) = S \cos \theta + c S_{\varepsilon} \sin \theta$

\$ = resolution matrix

 S_{ϵ} = variance matrix

 θ = tradeoff parameter

c = arbitrary constant

 $\mathbf{a}(\theta)$ = coefficient vector of linear combination of kernels

Further discussion of Backus-Gilbert synthesis is found in references 5 and 6.

3. KERNEL OPTIMIZATION

Selection of the absolute optimal subset, with respect to information content, from a large set of candidate measurements would require evaluation of each possible combination of the desired number of measurements. If p measurements were to be selected from q candidates, the number of subsets to examine is given by

Selecting even just a few measurements from a larger set rapidly requires comparison of an unmanageable number of subsets. For practical purposes, an approximate method for optimization is needed, together with a measure of how close the subset comes to including all of the information available in the full set of measurements. Section 3.1 highlights the advantages and shortcomings of several optimization schemes that were investigated. The present optimization algorithm,

described in section 3.2, retains many of the advantages and minimizes the short-comings of the investigated optimization schemes.

3.1 Development of the Selection Scheme.

The dependencies between kernels, and hence measurements, are reflected by the kernel covariance matrix. A perfectly uncorrelated set of normalized kernels would produce a covariance matrix with ones on the diagonal and zeros everywhere else. Mie kernels corresponding to experimentally feasible measurements are typically quite correlated, and require eigenanalysis to untangle the dependencies and identify how many pieces of information are truly available in the kernel set.

Principal components analysis forms factors, or linear combinations of the kernels, such that the coefficient vectors defining each factor are orthogonal and have unit length. The factors are extracted so that each successive factor maximizes the remaining variance. The mathematical equation for extracting the ith factor is given by

$$\frac{\delta}{\delta \mathbf{q}_{i}} \left\{ (\mathbf{q}_{i} * \mathbf{C} \mathbf{q}_{i}) + \eta (1 - \mathbf{q}_{i} * \mathbf{q}_{i}) \right\} = 0$$
 (30)

where

q_i = coefficient vector of ith linear combination

C = covariance matrix with eigenvalues 1 to i-1 deleted

n = Lagrange multiplier

Simplifying equation 30 yields the result that the coefficient vector for the ith factor is the eigenvector of the kernel covariance matrix corresponding to the ith largest eigenvalue, λ_i . The amount of variance contributed by the ith factor is

$$\frac{\lambda_{i}}{\operatorname{tr}(\mathbf{K}^{*}\mathbf{K})} \tag{31}$$

where $tr(K K^*) = trace(K K^*) = sum of diagonal elements of K K^*.$

3.1.1 Cluster Analysis.

Most of the variance in the system is contained in just a few factors when dealing with dependent kernels, so the dimensionality of the system may be reduced by retaining only as many factors as needed to account for most of the variance. The result of projecting the kernels onto this smaller, orthogonal set of axes defined by the factors is a representation of the kernels as points in p-space, where p is the number of contributing factors. The kernels can then be compared and clustered into similarity groups on the basis of simple distance.

Clustering results give the distance levels at which each kernel joins a growing cluster. The number of clusters present at some given distance gives an intuitive idea of the information content of the kernel set. However, the non-physically interpretable step of projecting the kernels onto the orthogonal factors introduces difficulties into the determination of a rigorous distance level criterion for establishing the number of clusters. There is also no guarantee that the most independent subset of kernels would necessarily be far apart in the factor space. The principal components portion of the analysis does, however, provide a tool for constructing a set of orthogonal functions that have the same dimensionality as the kernels.

3.1.2 Eigenanalysis of the Covariance Matrix.

For the cluster analysis optimization scheme, principal components analysis was used as a preprocessor of the kernel functions in order to produce variables upon which synthetic kernels could be defined by projection of the old kernels onto the new variables. The eigenfunctions of the covariance matrix were, in this case, linear combinations of the radius variables. This form of principal components analysis, without the cluster analysis, would identify which radius measurements would be appropriate for a given set of wavelength-angle-polarization combinations. It would be more desirable to identify which wavelength-angle-polarization measurements would be suitable for a given range of radii.

An element of the kernel covariance matrix that corresponds to wavelength identification, for example, for a radius range from a to b is given by

$$\int_{a}^{b} K_{i}(r) K_{j}^{*}(r) dr \qquad (32)$$

where

r = particle radius

 K_i = Mie kernel for $K(\lambda_i,r)$

 λ i = incident wavelength of ith measurement

In matrix notation, the kernel covariance matrix is given by

where

K = mxn kernel matrix

m = number of measurements

n = number of radii

 $k_{ij} = K(\lambda_i, r_i)$

whereas the covariance matrix used for cluster analysis preprocessing is given by

The eigenvectors of the kernel covariance matrix are linear combinations of the wavelength kernels that are orthogonal and of length unity. To identify the most important kernels from these linearly independent combinations, consider the matrix U containing the eigenvectors of the kernel covariance matrix such that the ith column of the matrix is the ith eigenvector. The elements of largest magnitude identify the major contributing kernels to particular kernel combinations. However, there is no accounting for the exclusion of kernels that describe highly oscillatory components of the desired function that are perhaps irretrievable due to measurement error. That is, a particular kernel may account for most of the structure of one particular combination, but that combination may in turn contribute only a minute portion of the total variance. Variations of this maximum element selection criterion included: (1) selecting the maximum element from the eigenvector matrix, where each column was additionally weighted by a power of its corresponding eigenvalue; and (2) selecting the kernels with maximum variance as given by the largest contributions overall to significant eigenvectors, indicated by the maximum sums of the squares of the rows of the eigenvalue weighted eigenvector matrix. The groups resulting from these different selection techniques were similar, but examples were easily found for which the selection techniques would choose clearly non-optimal subsets. For example, the selection by maximum

variance method would choose two very nearly parallel kernels if they were both orthogonal to the remaining kernels.

Yet another method of selection utilizing eigenanalysis of the kernel covariance matrix is to maximize the amount of recoverable information from a set of kernels. From section 2.1, we have seen that the desired distribution f(x) is composed of functions orthogonal to the kernels as well as functions in the space spanned by the kernel set

$$f(x) = r(x) + s(x) \tag{35}$$

where r(x) is the recoverable function, or the function in the space spanned by the kernels, and s(x) is the portion of the function that lies outside the kernel space. By selecting kernels such that | | r(x) | | / | | f(x) | | is maximized, the maximum amount of recoverable information about f(x) is retained. Assume, for the moment, an analytic f(x) similar to the expected experimental distribution. Using the g_i from

$$g_{i} = \int_{a}^{b} K_{i}(x) f(x) dx \qquad (36)$$

we have

$$r(x) = \xi * \Lambda^{-\frac{1}{2}} U * K(x)$$
 (37)

and

$$\mathcal{E} = \mathbf{\Lambda}^{-\frac{1}{2}} \mathbf{U}^* \mathbf{g} \tag{38}$$

The measure of the fraction of information retrievable is given by

$$\frac{\left|\begin{array}{c|c} r \end{array}\right|}{\left|\begin{array}{c|c} f \end{array}\right|} = \left\{\begin{array}{c} \xi * \xi \\ f \end{array}\right\}^{\frac{r}{2}} \tag{39}$$

and is a useful measure for comparing kernel groups selected by any optimization scheme. Explicit information about the dependencies among the kernels is ultimately given by the kernel covariance matrix itself. The concepts to develop

are then analysis of the kernel covariance matrix, and the fraction of recoverable information.

3.2 The Optimization Technique.

The kernel covariance matrix has elements c_{ij} defined by

$$c_{ij} = \int_{a}^{b} K_{i}(r) K_{j}^{*}(r) dr$$
 (40)

The kernels have been normalized such that c_{ij} =1 when i=j. The first inclination one might have is to select the two kernels that have the smallest covariance, and then add on more kernels using a similar criterion. The problem with this reasoning is that the optimal subset of, say, five members does not necessarily contain the optimal four-subset. The number of possibilities becomes overwhelming.

In order to approximate the solution of this enumeration problem, assume that a finite set of kernels is given to choose from. The optimization technique we found to be most satisfactory iterates through an elimination procedure that identifies and deletes the most dependent kernel of each successively smaller subgroup. The specific procedure is to: (1) Sort through the kernel covariance matrix for the largest off diagonal element, c_{ij} . (2) Calculate SS_i , the overall correlation of kernel i with the others, given by the sum of the squares of the ith row elements. (3) Calculate SS_j , the sum of the squares of the jth column elements. (4) Delete the row and column i (eliminate measurement i) if SS_i if larger than SS_j , otherwise delete row and column j (eliminate measurement j). (5) The index of the deleted row and column indicates the most dependent kernel. Return to step 1 and continue until only p kernels remain. There is no guarantee that this method indeed selects the optimal kernel subset. This method has, however, produced superior results for the fraction of recoverable information as well as for actual inverted distributions for noise-free and noisy measurements.

4. RESULTS

Scattering kernels were generated using J.V. Dave's routine⁷ for computing Mie functions. The kernels were used for generating the quadrature weighted kernel

matrices, kernel covariance matrices, and synthetic measurement data. The number of points used to approximate the integral equation 1 was set at 500 in order to compromise between computing time and necessary accuracy. Initially confounding poor results from good kernel sets pointed out the need to evaluate the kernels at precisely the same radii for kernel matrix, covariance matrix, and synthetic measurement calculations. This requirement indicates that finer resolution for numerical integration is needed, even though the values of the approximated integrals showed variations of only fractions of a percent as several hundred integration points within the fixed interval were added. Overall, we expected an error level of approximately 0.1% to accrue throughout the various numerical calculations executed in the course of generation and eigenanalysis of the kernel covariance matrix with the functions evaluated at 500 points.

Normalization was found to be of critical importance as the investigation proceeded. Without normalization, kernels that described different portions of the radius range in a structurally nonoverlapping manner could easily appear to be totally dependent as the effect of magnitude was overemphasized. To circumvent the magnitude problem, the kernels were normalized such that

$$\int_{a}^{b} K_{i}(r) K_{i}^{*}(r) dr = 1$$
 (41)

where K_i (r) is $K(\lambda_i,r)$. These normalized kernels were then used to generate synthetic intensity data and the kernel covariance matrix.

4.1 Optimization Results.

4.1.1 Test Case Description.

The baseline set of kernels optimized consisted of unpolarized direct backscatter kernels for 85% by weight phosphoric acid smoke at forty wavelengths evenly spaced between 0.2660 and 10.3000 microns. The range of radii considered extended from 0.001 to 1.3 microns. For a given particle size distribution, the amount of recoverable information from a set of kernels may be calculated by equation 39. The particle size distribution used for this purpose, as well as for

generating the synthetic data, was a lognormal distribution with geometric mean diameter of 1.6 and geometric standard deviation of 1.2. The baseline kernel set was then compared to several other kernel sets.

The alternative sets included kernels that were: (1) identical to the baseline in all parameters except the sample material was water fog; (2) identical in all parameters except the sample material was fog oil; (3) identical in all parameters except the angular resolution was increased to $\pm 1^{\circ}$; (4) for 40 scattering angles between 0° and 40° and an incident wavelength of 1.06 microns; (5) for forty scattering angles between 0° and 20° and incident wavelength of 0.2660 micron; (6) for incident wavelength of 10.300 microns and 20 angles between 0° and 180° for parallel and perpendicular polarizations separately; (7) for incident wavelength of 0.2660 microns and 20 angles between 0° and 180° for each of the polarizations.

4.1.2 Test Case Results.

A summary of results for the baseline and the seven additional cases is given in Table 1. The baseline case and the first two variations show that there is only a minute component of the particle size distribution that is orthogonal to each kernel set for the three materials under consideration. The third case results are very similar to the baseline case results, indicating that experimentally achievable angular resolutions will not degrade the information content of discrete angle Kernel sets with angular variation for a fixed wavelength show a kernels. noticeable drop in the fraction of recoverable information in cases four and five, and indicate that for unpolarized kernels, wavelength variation is preferable to angular scanning. Separating the polarizations does nothing to improve the information content of angular scan data, as illustrated by cases six and seven. Comparing cases four and six with cases five and seven indicates that the shorter wavelengths produce kernels with more recoverable information if angular scanning data is to be used. At times, the error level exceeds the expected 0.1% error, giving a recoverable fraction value greater than one. For these cases, the number of significant eigenvectors is equal to the maximum number of eigenvectors for which the recoverable fraction is less than one.

Table 1. Information Content in Variations of the Baseline Case

Case	Significant Eigenvectors	Fraction of Recoverable Information
BASELINE: H_3PO_4 40 wavelengths 0.266-10.3 microns 0.001-1.3 micron radius Backscatter kernels Lognormal distribution with σ_g =1.2, d_g =1.6	14	0.997
1. Water fog	14	0.999
2. Fog oil	9	0.998
3. H ₃ PO ₄ 180 ⁰ ± 1 ⁰	14	0.997
 Forward angles 0.266 micron wavelength 	10	0.960
 Forward angles 1.06 micron wavelength 	6	0.966
 Polarization 0.266 micron wavelength 	16	0.899
 Polarization 10.30 micron wavelength 	2	0.346

Table 2. Optimally Selected Subsets of the Baseline Case

Significant Eigenvectors	Fraction of Recoverable Information
14	0.997
14	0.999
12	0.999
10	0.994
11	0.999
6	0.971
	Eigenvectors 14 14 12 10 11

Returning to the baseline case, we now consider the results of optimal subset selection according to the optimization technique described in section 3.2. Table 2 is a summary of recoverable information fraction results for several optimal subset sizes. The number of significant eigenvectors, and thus "pieces of information" by Twomey's definition, stays the same or decreases with decreasing number of kernels or measurements; however, the recoverable information fraction stays very close to 100 percent until only 12 of the original 40 measurements are retained. The large fraction of recoverable information available in these subsets indicates that the optimal subsets have been closely approximated. A list of the baseline wavelengths and the subsets is given in appendix A, table A-1. The distributions produced by direct inversion of these subsets are further discussed in section 4.2.2.

4.1.3 Experimental Implications.

Selection of an optimal kernel set is, in essence, selection of a set of measurements to be made to obtain data for inversion. While the kernel sets tested were not exhaustive, a variety covering several plausible experimental approaches were tried with the backscatter set offering the most promise. It was, therefore, selected as the set to be optimized. Some of the experimental concepts tested with the eigenanalysis of the covariance matrix were forward scattering using 40 wavelengths, near-forward scattering with 40 wavelengths, a mixture of measurements made at different angles and wavelengths, plus the cases enumerated in section 4.2.2. The forward scattering approaches showed that only one or two significant eigenvectors ("pieces of information") could be obtained. They were, therefore, omitted from further consideration.

Table I shows the number of significant eigenvectors and the fraction of recoverable information for the various experimental approaches. The first observation of interest is that the backscatter measurement at a variety of wavelengths contains essentially all the information for phosphoric acid, water fog, and fog oil aerosols with the stated size distribution. The forward differential scattering measurements at 0.266 and 1.060 microns contain slightly less recoverable information and the polarization measurements significantly less.

As there are only 14 independent "pieces of information" contained in the 40 measurements made at different wavelengths, it is desirable to reduce the number of measurements as much as possible while still retaining the available information. Table 2 shows how the recoverable information varies as the number of measurements is reduced using the algorithm described in section 3.2. To retain all available information, a minimum of 12 measurements at different wavelengths is required; these are listed in table A-1 of appendix A. Thus, out of a set of backscatter measurements at 40 wavelengths, 12 have been selected as the minimal, optimal set. Fewer measurements means a loss in information.

A sensitivity analysis was performed using the optimal twelve wavelengths to see how changes in the particle size distribution affected the inversion results (see appendix B, figures B-1 - B-5). The significant result is that size distributions with smaller average diameters can not be accurately inverted from the data that is available at these wavelengths. This will represent a severe experimental handicap as the wavelength range from 0.266 micron to 10.30 microns was covered in the selection process. There are three possible ways out of this problem that should be investigated; find a different combination of experimental parameters that contains information on smaller particles, obtain shorter wavelength lasers, or try tightly constrained fits to the ill-conditioned experimental data. All of these approaches have obvious problems.

The backscatter measurements at the twelve wavelengths chosen enable one to obtain particle size distributions with means and standard deviations similar to the baseline case. Distributions with larger means and standard deviations are also experimentally accessible. However, data from smaller particles are difficult to invert using these measurements.

4.2 Inversion Results.

4.2.1 Test Case Description.

The baseline kernel set of section 4.1 was reduced to 12 members by optimization to provide a standard set of kernels upon which the various inversion techniques could be tested. Experimental error was simulated by generating

normally distributed random numbers with mean zero and standard deviation equal to an error level of either one or ten percent.

4.2.2 Test Case Results: Four Methods of Inversion.

The results for constrained linear inversion, Backus-Gilbert synthesis, Landweber iteration, and direct inversion are shown in figure B-6 for intensity data with no error. Notice that although the returned points are connected in the figure, only the direct inversion method has the capability to deliver the value of the inverted function at virtually any ordinate value. That is, the constrained linear, Backus-Gilbert, and Landweber techniques all return a limited number of points, with difficulty of inverting increasing as the number of returned points increases, while the direct method gives, in essence, a formula for computing the returned function at any point. Ten evenly spaced radius values in the range of interest were returned for Backus-Gilbert, Landweber, and constrained linear inversions.

The form of the kernel matrix for such a limited number of radius points must be considered. The integrals of smooth kernels involving, for example, simple exponential expressions, can be approximated using numerical quadrature techniques with relatively few points. Mie kernels, however, are typically not smooth in the regions of interest, and require many integration points for accurate evaluation. Backus-Gilbert, Landweber, and constrained linear inversion invert the matrix A*A, which is a square matrix with order equal to the number of returned points, where A is the quadrature weighted kernel matrix. Clearly, it is not acceptable to just perform the inversion for a large number of returned points; rather, special treatment of the kernel matrix is necessary. Each element aij of the kernel quadrature matrix A is given by

$$a_{ij} = \int \mathbf{K}(\lambda_i, r) dr$$

$$r_{j} - \Delta/2$$
(42)

where r_j is the jth radius or returned point, and Δ is the ordinate spacing between the returned radii. The integrals in equation 42 are each evaluated with the appropriate one-tenth of the 500 radii points.

Both direct and Landweber inversion give good results for the error free case. Constrained linear inversion and Backus-Gilbert show some spurious oscillation in the returned function at radius values in the lower end of the radius range. The quality of direct and Landweber results is maintained for measurement data with one percent simulated noise as shown in figure B-7. Backus-Gilbert results still show an erroneous tail for the smaller radii with good peak tracking for one percent noise, while constrained linear inversion continues to give adequate peak tracking with oscillations for smaller radii. Figure B-8 summarizes inversion results for a ten percent noise level in the measurement data. Landweber iteration gives the most reasonable approximation of the actual distribution. Direct inversion results are generally similar to the Landweber results, with some added oscillation at the larger radii. Constrained linear inversion still has problems inverting at smaller radii, but the overall solution is also acceptable. Backus-Gilbert results retain the left tail for smaller radii, and produce a peak and right tail similar to Landweber and direct inversion results.

The principal advantage of the direct inversion method is its straightforward approach to evaluating measurement error effects. Where constrained linear inversion and Landweber iteration require incorporation of arbitrary smoothing constraints, direct inversion gives a mathematically rigorous criterion for eliminating oscillatory components as a function of anticipated measurement error. Where Backus-Gilbert attempts to construct linear combinations of the kernels such that Dirac delta functions are approximated, direct inversion makes use of the eigenfunctions that maximize variance and are orthogonal by definition. The direct-inverted function also has the advantage of radius resolution as fine as the resolution used for the master set of kernels; that is, the numerical approximation of integrals of oscillatory functions by quadrature with only a few points is not necessary.

4.2.3 Direct Inversion Sensitivity Results.

Sensitivity analysis of direct inversion of the baseline 40 and the standard subset of 12 measurements was performed to gain a better understanding of the limitations and strengths of the direct inversion method. We have already considered some interesting parameter variations in previous sections. For

example, a summary of direct inversion results for the various error levels discussed in section 4.2.2 is given in figure B-9. The effect of the number of measurements decreasing from 40 to six, briefly described in table 2, is illustrated in figure B-10. Figure B-1 compares inversion with optimal kernel sets for each of the three materials for a ten percent measurement noise level. Each of the materials produce similar inverted results since the number of significant eigenvectors and the recoverable information fraction are similar for the three materials.

We have seen a subset of 12 measurements that contains most of the information about the lognormal size distribution with geometric mean diameter $d_{\mathbf{g}}$ of 1.6 and geometric standard deviation σ_g of 1.2. Recalling the optimization scheme of section 3.2, notice that the kernels are selected without regard to the particle size distribution. The kernel covariance matrix determines the optimal measurements. The particular size distribution only enters into computing the recoverable information fraction. Since the actual particle size distribution is not known, there is a need to understand how varying the size distribution affects inversion quality. The standard subset of 12 measurements was regenerated using identical kernels, but varying particle size distributions. All size distributions were lognormal, and only one of the parameters σ_g or d_g was varied from the standard values for each of the sensitivity cases. Figures B-2 and B-3 the standard distribution and the inverted results as well as two actual-inverted pairs for distributions with decreased geometric mean diameter. In figure B-2, d_g is 1.2, and in figure B-3, d_g is 1.0. Although the same ten eigenvectors are used in each inversion, results are significantly degraded as the geometric mean diameter decreases. The recoverable fraction decreases dramatically as $d_{\mbox{\scriptsize g}}$ decreases. The effects of increasing or decreasing the geometric standard deviation are shown in figures B-4 and B-5. In figure B-4, σ_g is 1.4, and in figure B-5, σ_g is 1.1. The recoverable fraction data indicates that although the inversion results are degraded, the effects are not as severe as when the peak is shifted to lower radii. The ten eigenfunctions used to construct f(x) are shown in figures B-11 through B-These eigenfunctions do not show much structure in the lower radius region, and since by equation 9, successful inversion requires forming linear combinations of the eigenfunctions to resemble the desired inverted function, good inversion results in the lower radius region are not expected.

The upper radius limit for integrating the size distributions was arbitrarily set at 1.3 microns for the baseline case, with the idea that the value of the distribution at 1.3 microns is greatly diminished from the peak value occuring at 0.8 micron. Direct inversion results for this region show a tail on the right that gets progressively worse as the error level in measurements increases. sensitivity to upper range limit was tested by adding a section of 0.2 micron width on to the upper end of the radius interval. The number of points at which the kernels were evaluated was proportionately increased to 577, and the standard optimal 12 measurements were correspondingly recomputed and subsequently inverted. The results for ten percent noise for the baseline and revised radius range cases are given in figure B-21. For the noise-free case, the number of significant eigenvectors for the extended range kernels increased to 11, but the recoverable fraction exceeded 1.0, indicating that perhaps the error level is higher than the expected 0.1%. Note that the optimized kernels for the 0.001 to 1.3 micron range are not necessarily the optimal kernels for the 0.001 to 1.5 micron range. The important finding from this case is that the limits of the integrations can profoundly affect inversion results. The correlation between the two kernels could be large over one radius interval, yet quite small for a different and perhaps more interesting radius interval.

The effects of changing the form of the actual distribution provide some additional insight into the direct inversion technique. A bimodal distribution composed of a lognormal with σ_g of 1.2 and d_g of 1.6 added to a lognormal with σ_g of 1.3 and d_g of 3.0 was used to generate synthetic backscatter measurements which were then input to the direct inversion method. The radius range extended from 0.001 to 3.0 microns. For the baseline 40 wavelengths for H₃PO₄ smoke, there were 21 significant eigenvectors for noise free data, giving a recoverable fraction of 0.993. The optimization technique was applied to the 40 kernels, and the set of 25 optimal kernels was tested for inversion quality at the several levels of error. The selected kernels, given in table A-2, reflect a preference for more medium and long wavelength kernels for this radius range. For the optimal-25 subset, there were 21 significant eigenvectors, giving a recoverable fraction of 0.997. The twentieth eigenvector adds a good portion of the information fraction, indicating that for low error levels, keeping fewer than 20 eigenvectors would not provide sufficient structure to produce a desirable inversion result. Figure B-22

gives the bimodal distribution and the noise-free, one percent, and ten percent measurement error direct inversion results. Figure B-23 gives inversion results for a lognormal distribution, with dg larger than the dg of the baseline case, in the same radius region as the bimodal distribution of figure B-22. Note that the right tails of the returned distributions do not suddenly turn up the way they do for the cases inverted in a smaller radius range. The ten percent noise results show a serious degradation of results, with a recoverable fraction of only 0.660. Sensitivity to radius range, bimodal shape, and numerical integration procedure will provide interesting insights as investigation into the direct inversion method continues.

5. CONCLUSIONS AND RECOMMENDATIONS

The information content of a set of measurements has been the focal issue of the Inversion Technique Evaluation study. The direct method of inversion has been developed into a tool for determining the information content of a set of kernels as well as a complete method of inversion, including prediction of experimental error propagation in the solution. Unpolarized backscatter intensity measurements for small incident wavelengths were found to be the most desirable, with respect to information content, when compared to transmission data, polarization data, angular scan data, and wavelength data for various fixed angles. The direct inversion method identifies how many of the orthonormal eigenfunctions should be taken for any given measurement set and level of experimental noise. The number of measurements may then be reduced to the number of eigenfunctions, and the process repeated to assure that the number of significant eigenvalues and the recoverable information are not significantly degraded. The eigenfunctions, when plotted as a function of radius, provide a clear representation of the radius regions in which successful inversion can be expected. Results are excellent for inversion of the optimized measurements by the direct inversion method for experimental noise levels of one and ten percent. Landweber iteration also produces excellent results, but adds no insight into the physical processes involved that help to determine under what conditions inversion may be successfully applied. Backus-Gilbert synthesis and constrained linear inversion were found to be lacking in both inversion quality and ease of physical interpretation.

The eigenfunctions examined point out that distributions with larger particle sizes can be inverted more successfully than those with small particles. No structure is apparent for smaller radii, and that lack of structure causes difficulties when requiring a linear combination of the eigenfunctions to sum to a smooth function over the entire radius range of interest. It would be interesting to delete the lower portion of the radius interval, reoptimize, and invert to see if improvement in results was obtained as the no-information, no-structure portions of the original eigenfunctions were deleted. Shorter wavelengths would also help inversion of smaller size distributions, but are not available for measurements. An understanding of why each of the methods performs as well or as poorly as it does would offer further insight into kernel selection and the strengths and limitations of each of the methods. Further sensitivity analysis of the radius interval and particle size distribution is necessary to more fully understand kernel optimization for realistic laboratory conditions.

Developing a physical understanding of the effects of smoothing constraints could be important for kernels sets that may not contain much information, but must be inverted, and for cases in which something is known about the actual distribution. The relative merits of inversion with these smoothing constraints as opposed to a procedure such as parameter fitting could then be compared without the arbitrariness now prevalent in inversion techniques using smoothing constraints.

To summarize, the major conclusions of this study are:

- Excellent inversion results for the problem considered here are achievable using the direct or the Landweber methods on measurement data with noise levels to 10%.
- The information content of a set of measurements and error propagation predictions are also available from the direct inversion method.
- The direct inversion method provides a physical understanding of kernel dependencies and their effect on inversion quality.
- A quantitative measure of the maximum information available from a given set of measurements is available from the direct inversion method.

- A group of candidate measurements may be systematically reduced to an optimal subset which retains a known fraction of the information present in the larger set.
- Unpolarized backscatter measurements at small wavelengths have the highest information content of the measurement sets analyzed.

The major recommendations for further study are:

- An understanding of the effects of the radius interval used for integration should be more thoroughly developed.
- Incorporation of a priori knowledge or smoothing constraints into the inversion process should be further investigated.
- Further analysis of why each of the four methods performs well or poorly for a given data set should be performed.
- Inversion of bimodal distributions requires further investigation.

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APPENDIXES

APPENDIX A TABLES

APPENDIX B FIGURES

APPENDIX A

TABLES

Table A-1. The Optimal Subsets of the Baseline Case .001 - 1.3 Microns

Wavelengths microns	Subset of 30	Subset of 20	Subset of 16	Subset of 12	Subset of 6
0.266 0.524	X X	X X	X X	X X	X X
0.782	X	X	X	X	X
1.040	X	X	X	X	
1.290	X	X			
1.550	X	X	X	X	
1.815	X	X	X		
2.075	X	X	X		
2.330	X	X	X	X	
2.590	X	X	X	X	
2.850	X	X	X	X	Х
3.110	X	X			
3. 335	X	X	X		
3.625	X	X	X	X	
3.880	X	X	X	X	
4.140	X	X	X	X	X
4.400	X	X			
4.660	X	X			
4.910	X	X	X	X	X
5.170	X				
5.430	X				
5.690					
5 . 950	X				
6.210	X				
6.470	X				
6.720	X				
6.980	X				
7.240	X				
7.500					
7 . 750					
8.020					
8.270					
8.530					
8.790	X				
9.050					
9.300					
9.560					
9.830					
10.075	X				
10.300	X	X	X		

Table A-2. The Optimal Subsets of the Baseline Case Extended .001 - 3.0 Microns

0.266	Wavelengths microns	Subset of 30	Subset of 20	Subset of 16	Subset of 12	Subset of 6
0.782						Х
1.040					X	
1.290						
1.550						
1.815						
2.075						X
2.330					X	
2.590			X	X		
2.850						
3.110						
3.335				X	X	X
3.625 X 3.880 X X X X 4.140 X X X X X 4.400 X 4.660 X X X X X X 4.910 X X 5.170 X 5.430 X 5.690 X X X 5.690 X X X 6.470 X 6.720 X 6.720 X 6.980 X 7.240 X X X X 7.500 7.750 8.020 8.270 8.530 8.790 X X X X 9.050 X 9.300 9.560 9.830 10.075	3.110					
3.880	3.335		X			
4.140 X X X X 4.400 X X X X X 4.660 X X X X X X 4.910 X <td>3.625</td> <td></td> <td></td> <td></td> <td></td> <td></td>	3.625					
4.400 X 4.660 X X X X 4.910 X X X X 5.170 X X X X X 5.430 X <t< td=""><td>3.880</td><td></td><td></td><td></td><td></td><td></td></t<>	3.880					
4.660 X X X X X 4.910 X <td< td=""><td>4.140</td><td></td><td>X</td><td>X</td><td>X</td><td></td></td<>	4.140		X	X	X	
4.910 X X 5.170 X 5.430 X 5.690 X X 5.950 X X 6.210 X X X 6.470 X X X 6.720 X X X 6.980 X X X 7.240 X X X 7.500 X X X 8.020 8.270 8.530 8.790 X X X 9.300 9.560 9.830 10.075 10.075						
5.170				X	X	X
5.430			X			
5.690	5. 170					
5.950 6.210						
6.210 X X X X X X X X X A A A A A A A A A A	5. 690	X	X			
6.470 X 6.720 X 6.980 X 7.240 X X X X 7.500 7.750 8.020 8.270 8.530 8.790 X X X X X 9.050 X 9.300 9.560 9.830 10.075						
6.720 X 6.980 X 7.240 X X X X 7.500 7.750 8.020 8.270 8.530 8.790 X X X X X 9.050 X 9.300 9.560 9.830 10.075			X	X	X	X
6.980 X 7.240 X X X X 7.500 7.750 8.020 8.270 8.530 8.790 X X X X 9.050 X 9.300 9.560 9.830 10.075						
7.240 X X X X 7.500 7.750 8.020 8.270 8.530 8.790 X X X X X 9.050 X 9.300 9.560 9.830 10.075						
7.500 7.750 8.020 8.270 8.530 8.790 X 9.050 X 9.300 9.560 9.830 10.075						
7.750 8.020 8.270 8.530 8.790		X	X	X		
8.020 8.270 8.530 8.790						
8.270 8.530 8.790						
8.530 8.790						
8.790 X X X X X 9.050 X 9.300 9.560 9.830 10.075						
9.050 X 9.300 9.560 9.830 10.075						
9.300 9.560 9.830 10.075	8.790	X	X	X	X	
9.560 9.830 10.075		X				
9.830 10.075						
10.075						
10.300 X X X X X						
	10.300	X	X	X	X	Х

FIGURES

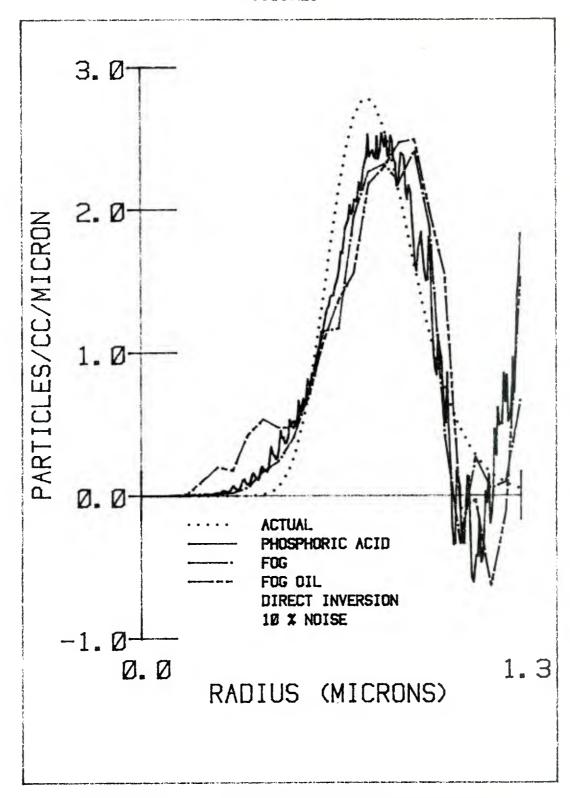


Figure B-1. Direction Inversion Results for Three Materials

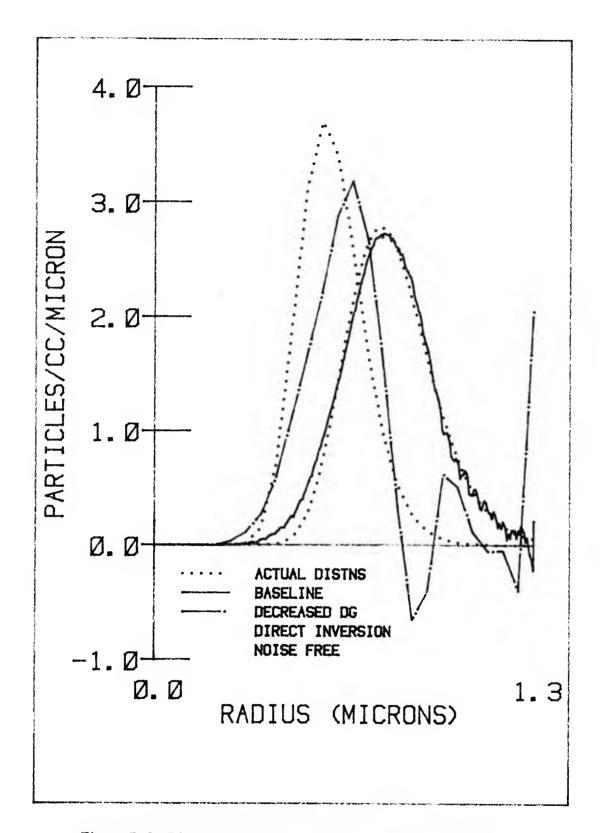


Figure B-2. Direct Inversion Results: Sensitivity to Decreased Geometric Mean Diameter σ_g = 1.2, d_g = 1.2 Recoverable Fraction = 0.894

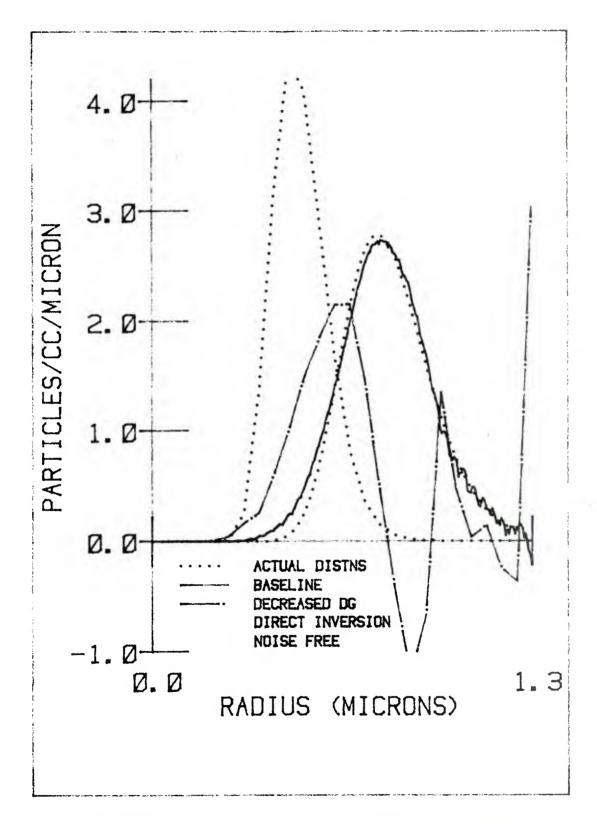


Figure B-3. Direct Inversion Results: Sensitivity to Decreased Geometric Mean Diameter σ_g = 1.2, d_g = 1.0 Recoverable Fraction = 0.630

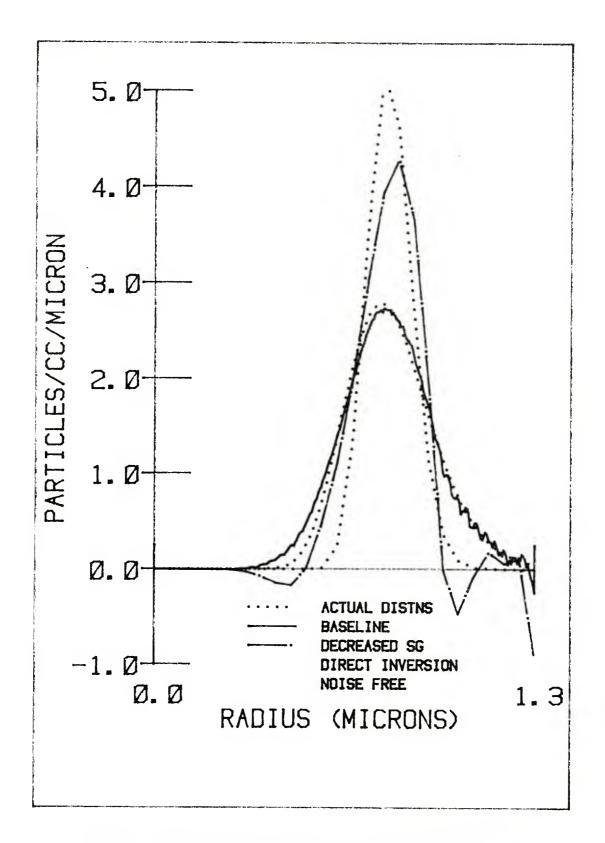


Figure B-4. Direct Inversion Results: Sensitivity to Decreased Geometric Standard Deviation σ_g = 1.1, d_g = 1.6 Recoverable Fraction = 0.960

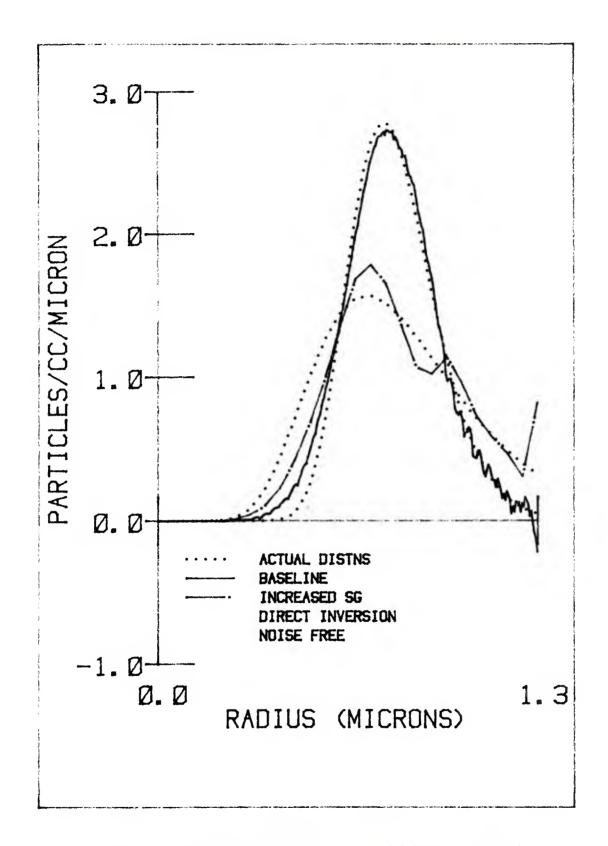


Figure B-5. Direct Inversion Results: Sensitivity to Increased Geometric Standard Deviation σ_g = 1.4, d_g = 1.6 Recoverable Fraction = 0.984

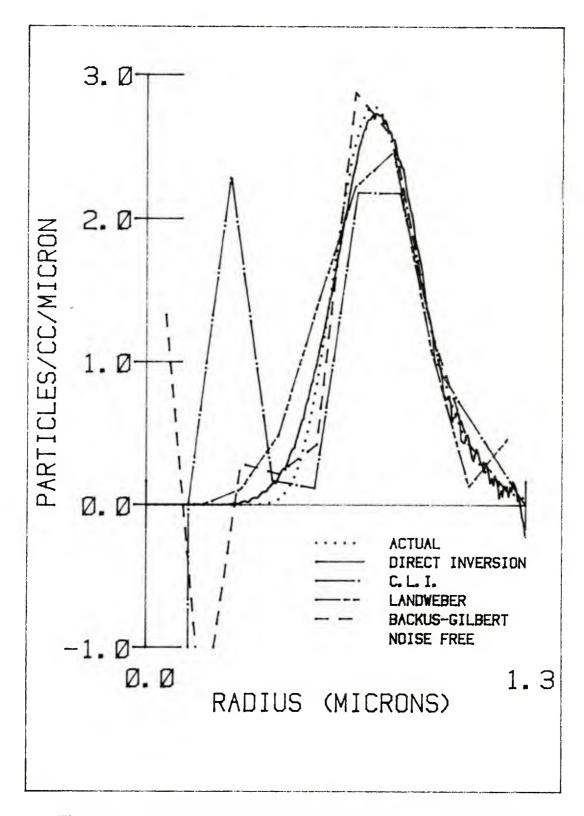


Figure B-6. Comparison of Results for the Four Inversion Methods: Noise Free

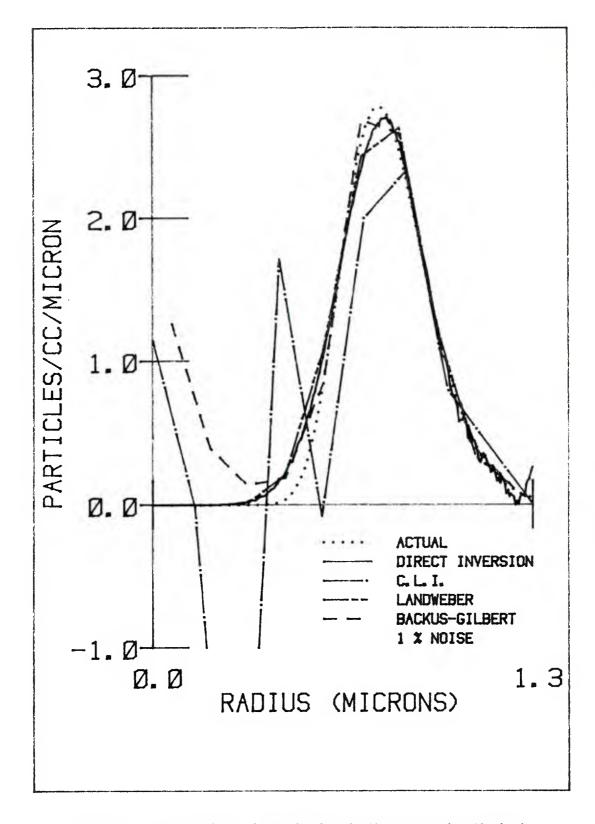


Figure B-7. Comparison of Results for the Four Inversion Methods 1% Noise

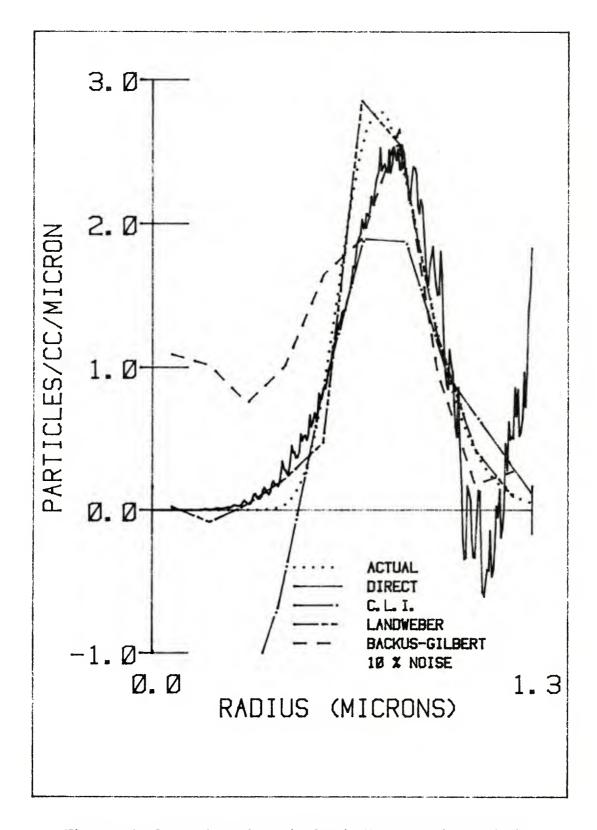


Figure B-8. Comparison of Results for the Four Inversion Methods: 10 % Noise

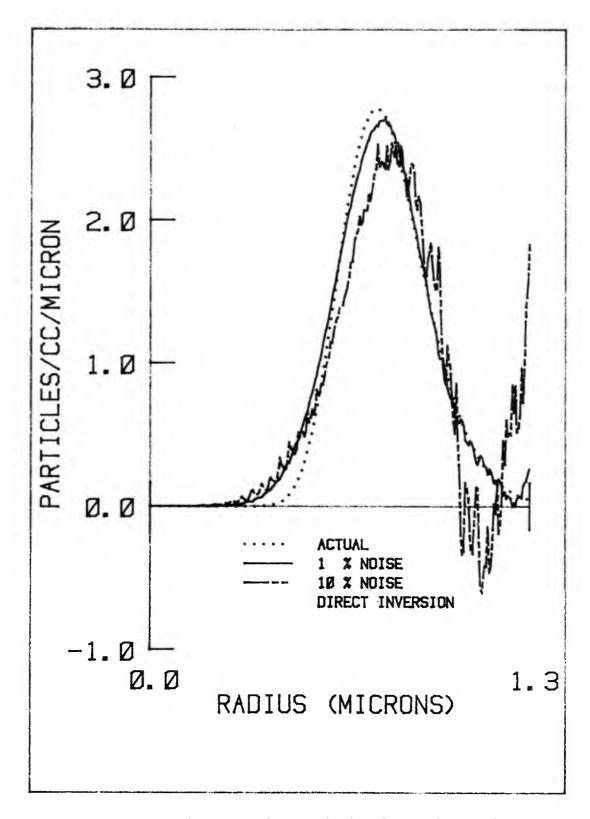


Figure B-9. Direct Inversion Results for Three Noise Levels

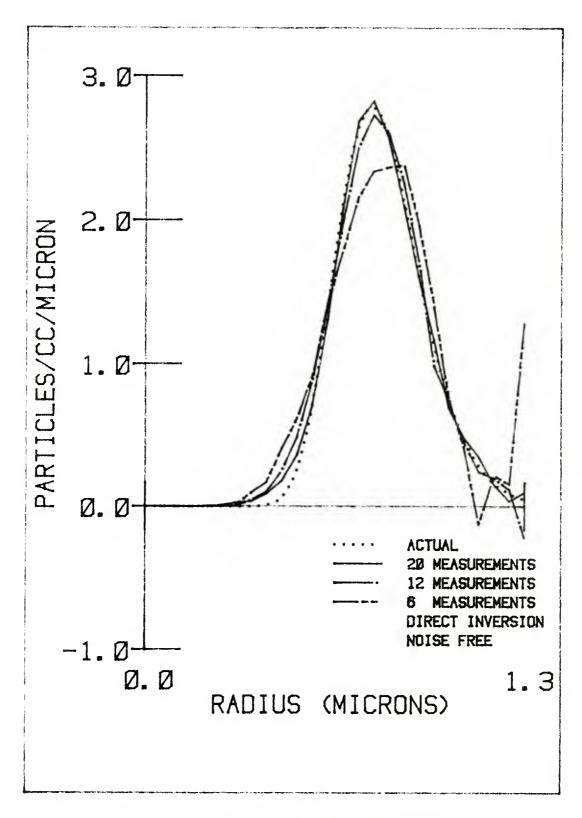


Figure B-10. Direct Inversion Results for Varying Number of Measurements

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Appendix B

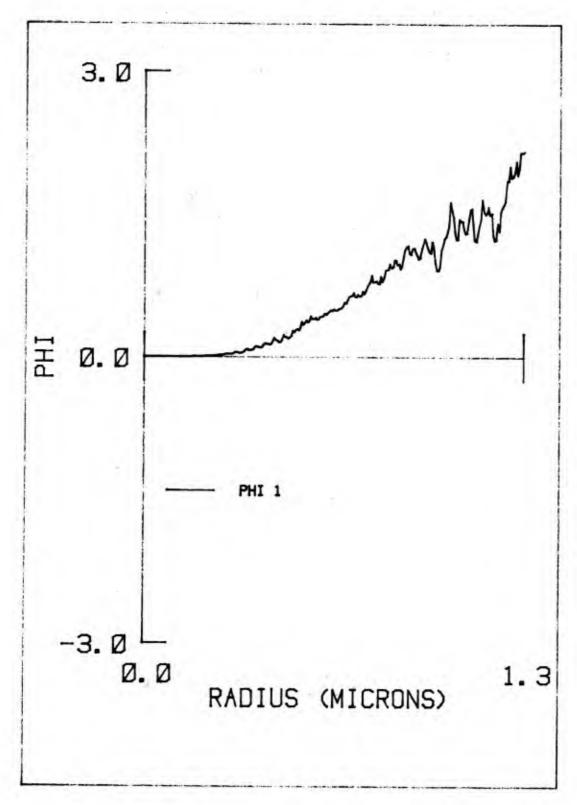


Figure B-11. The Ten Most Significant Eigenfunctions for the Baseline Case: $\phi_{\mathbf{1}}$

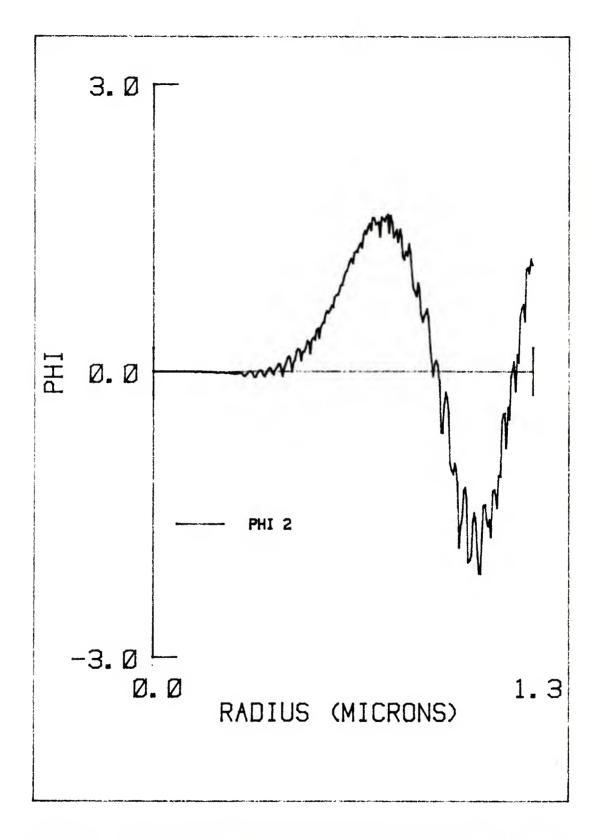


Figure B-12. The Ten Most Significant Eigenfunctions for the Baseline Case: $\boldsymbol{\varphi}_2$

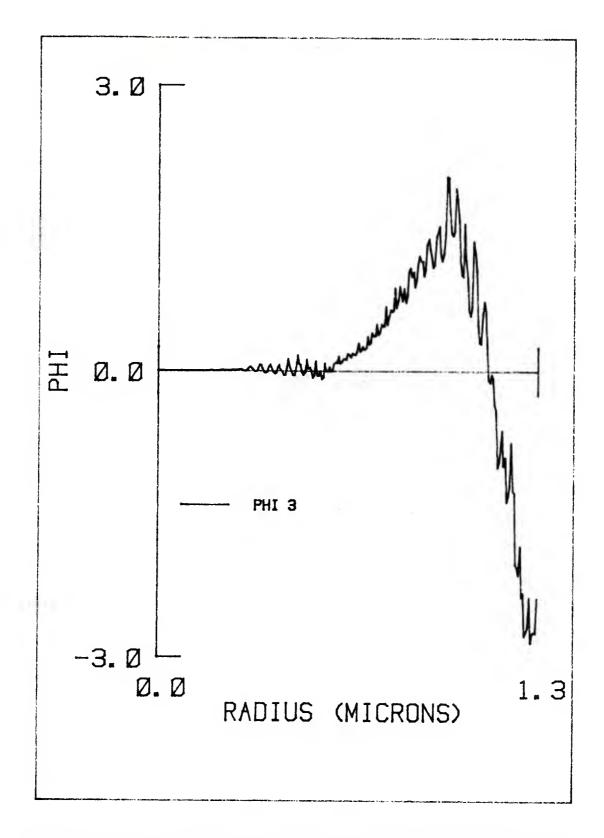


Figure B-13. The Ten Most Significant Eigenfunctions for the Baseline Case: $\phi_{\bf 3}$

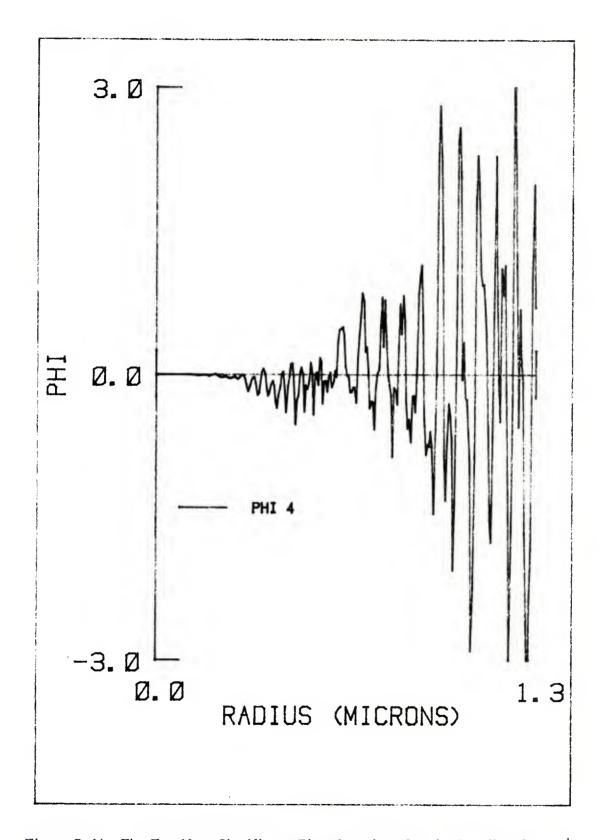


Figure B-14. The Ten Most Significant Eigenfunctions for the Baseline Case: $\boldsymbol{\varphi}_4$

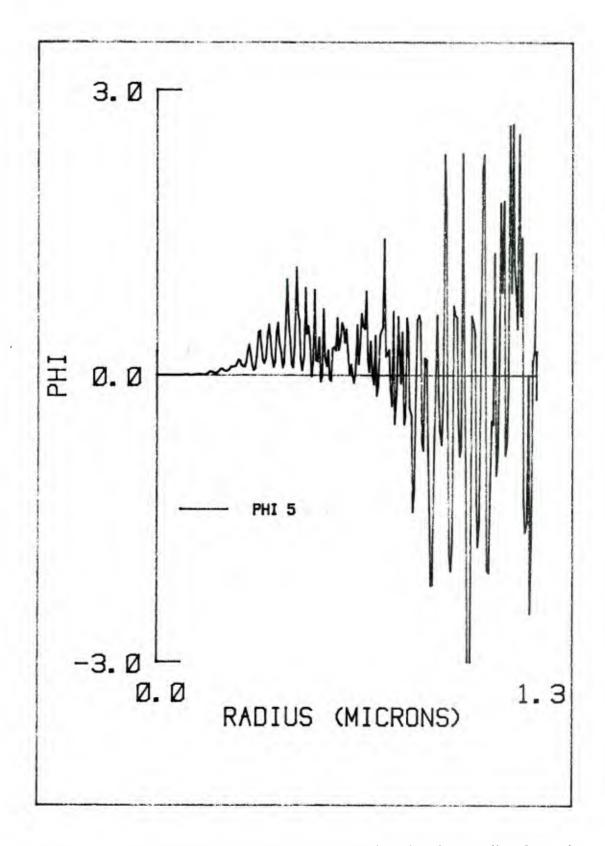


Figure B-15. The Ten Most Significant Eigenfunctions for the Baselien Case: $\phi_{\bf 5}$

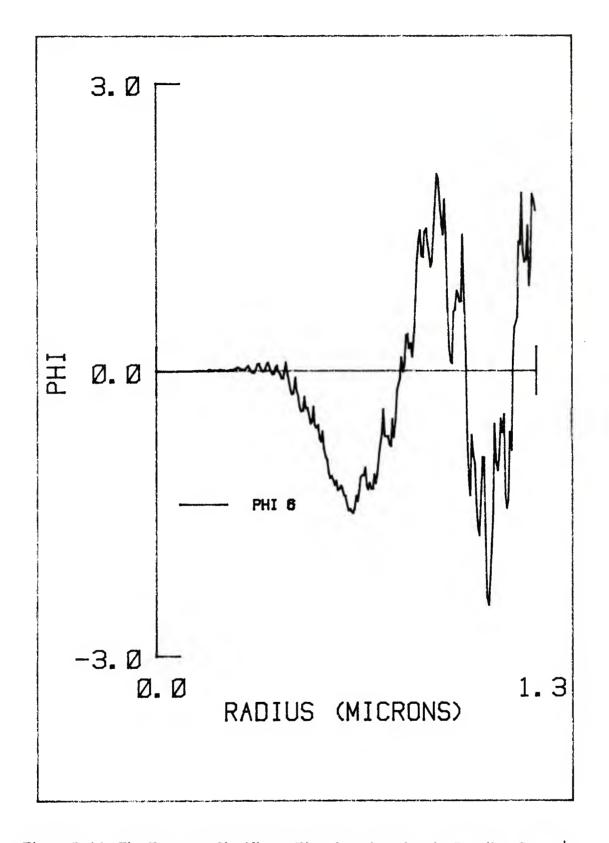


Figure B-16. The Ten most Significant Eigenfunctions for the Baseline Case: $\boldsymbol{\varphi}_{6}$

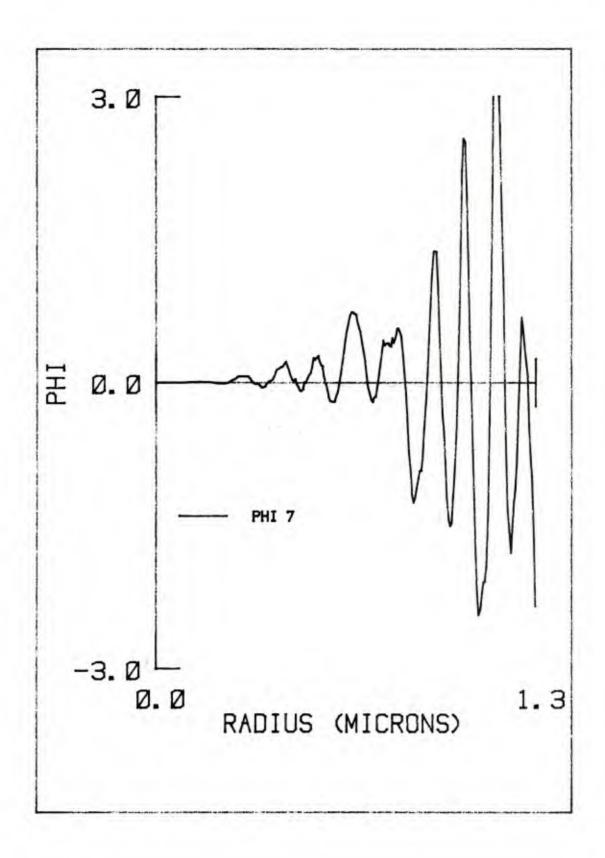


Figure B-17. The Ten Most Significant Eigenfunctions for the Baseline Case: ϕ_7

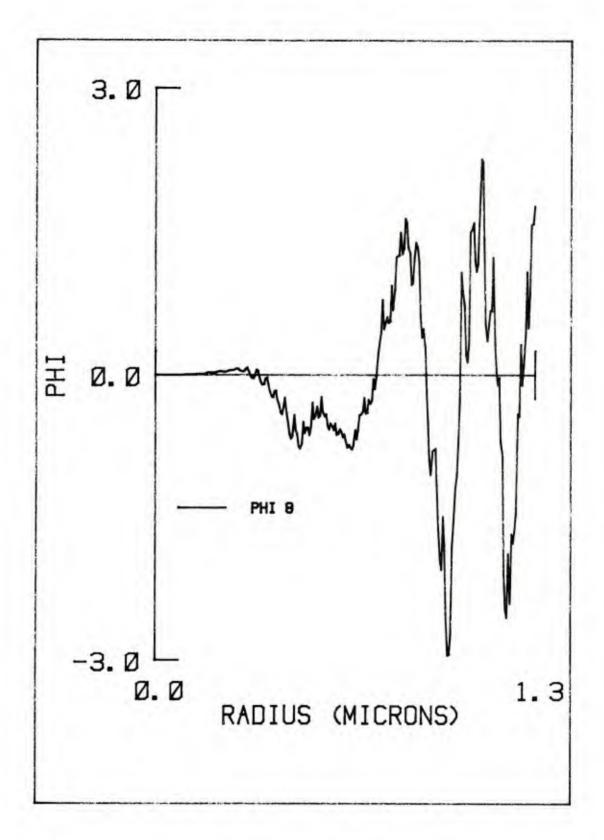


Figure B-18. The Ten Most Significant Eigenfunctions for the Baseline Case: $\varphi_{\mbox{\scriptsize 8}}$

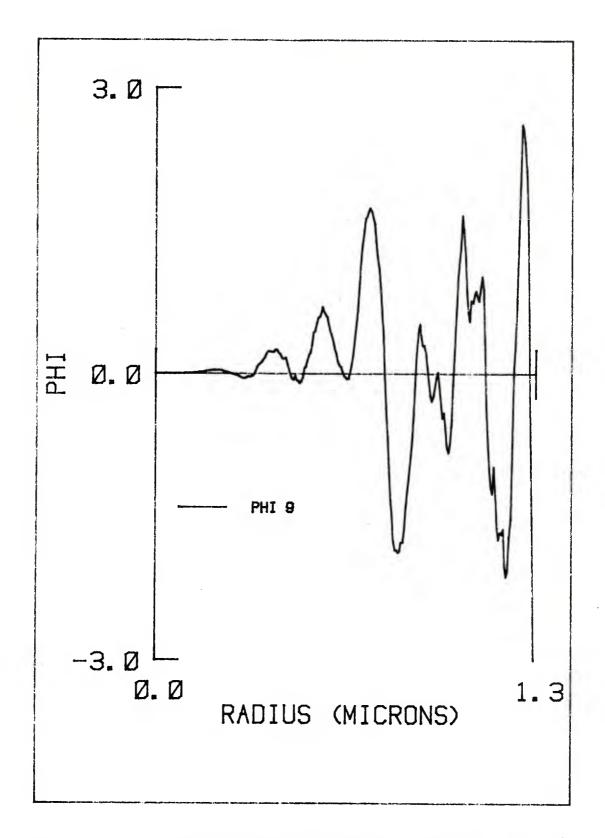


Figure B-19. The Ten Most Significant Eigenfunctions for the Baseline Case: φ9

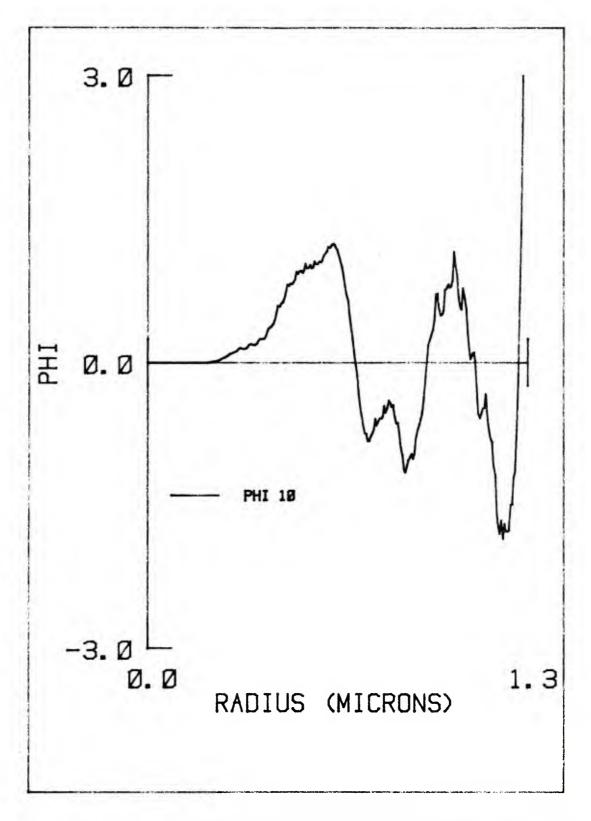


Figure B-20. The Ten Most Significant Eigenfunctions for the Baseline Case: ϕ_{10}

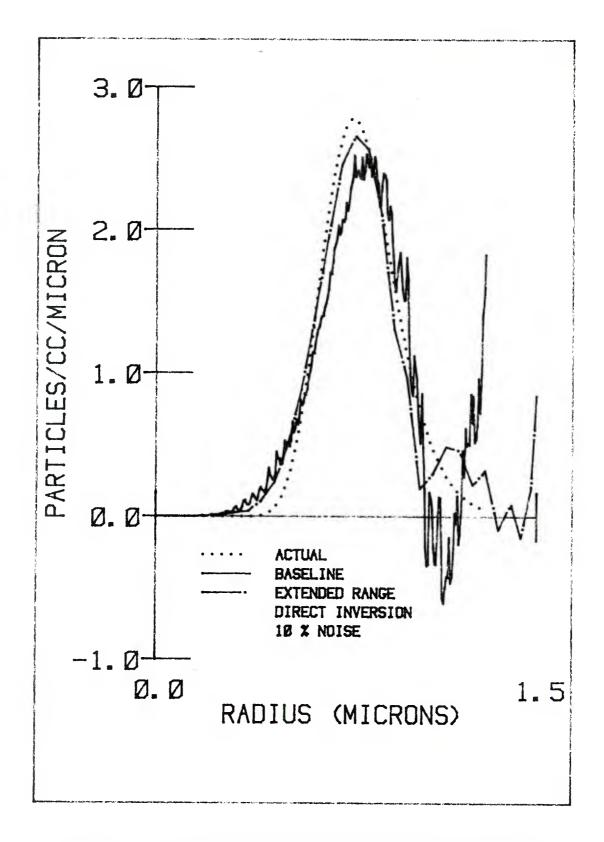


Figure B-21. Direct Inversion Sensitivity to Extended Radius Range: Baseline Twelve Measurements

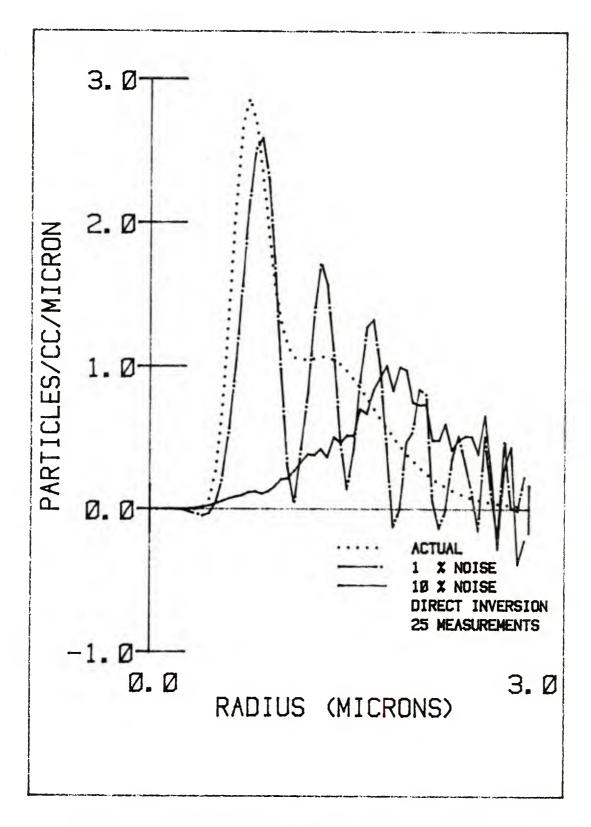


Figure B-22. Direct Inversion Sensitivity to Extended Range and Distribution: Bimodal

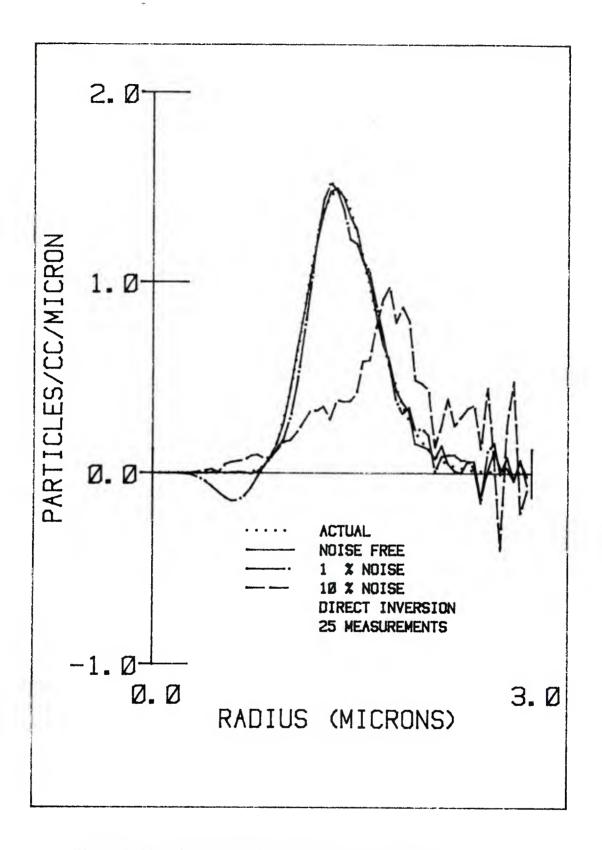


Figure B-23. Direct Inversion Sensitivity to Extended Range and Distribution: Increased Geometric Mean Diameter

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OSV Field Office			
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P.O. Box 1925

Eglin AFB, FL 32542